

091-22829

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OMB Number: 3235-0504
Expires: August 31, 2013
Estimated average burden
hours per response: 3.60

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 19b-4(e)

Information Required of a Self-Regulatory Organization Listing and Trading a New
Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I

Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:

Chicago Stock Exchange, Inc.

2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):

Trust

3. Class of New Derivative Securities Product:

Ownership of the Trust

4. Name of Underlying Instrument:

DeltaShares S&P 400 Managed Risk ETF

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:

Narrow-Based

6. Ticker Symbol(s) of New Derivative Securities Product:

DMRM

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:

Various

8. Settlement Methodology of New Derivative Securities Product:

See Prospectus

9. Position Limits of New Derivative Securities Product (if applicable):

See Prospectus



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Part II

Execution

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

Michael J. Cardin

Title:

Director
Member Regulation Department

Telephone Number:

312-663-2204

Manual Signature of Official Responsible for Form:

Michael J. Cardin

Date:

August 4 2017